Monthly Stock File

Query Form	Variable Descriptions	Manuals and Overviews	Knowledge Base	Data Preview

Product:	crsp_m_stock
Library:	crspm
File:	wrds_msfv2_query
Data Range:	Monthly Calendar Date: 1925-12-31 - 2022-10-31
Last Updated On:	2022-11-17
Update Frequency:	Monthly

Variable Reference

Variable Name	Type	Description
PERMNO	double	PERMNO (PERMNO)
SecInfoStartDt	date	Security Information Start Date (SecInfoStartDt)
SecInfoEndDt	date	Security Information End Date (SecInfoEndDt)
SecurityBegDt	date	Begin Date of Stock Data (SecurityBegDt)
SecurityEndDt	date	End Date of Stock Data (SecurityEndDt)
SecurityHdrFlg	string	Security Header Flag (SecurityHdrFlg)
HdrCUSIP	string	Header CUSIP -8 Characters (HdrCUSIP)
HdrCUSIP9	string	Header CUSIP -9 Characters (HdrCUSIP9)
CUSIP	string	CUSIP (CUSIP)
CUSIP9	string	CUSIP9 (CUSIP9)
PrimaryExch	string	Primary Exchange (PrimaryExch)
ConditionalType	string	Conditional Type (ConditionalType)
ExchangeTier	string	Exchange Tier (ExchangeTier)
TradingStatusFlg	string	Trading Status Flag (TradingStatusFlg)
SecurityNm	string	Security Name (SecurityNm)
ShareClass	string	Share Class (ShareClass)
USIncFlg	string	US Incorporation Flag (USIncFlg)

Variable Name	Type	Description
IssuerType	string	Issuer Type (IssuerType)
SecurityType	string	Security Type (SecurityType)
SecuritySubType	string	Security Sub-Type (SecuritySubType)
ShareType	string	Share Type (ShareType)
SecurityActiveFlg	string	Security Active Flag (SecurityActiveFlg)
DelActionType	string	Delisting Corporate Action Type (DelActionType)
DelStatusType	string	Delisting Completion Status Type (DelStatusType)
DelReasonType	string	Delisting Reason Type (DelReasonType)
Ticker	string	Ticker (Ticker)
DelPaymentType	string	DelPaymentType
TradingSymbol	string	Trading Symbol (TradingSymbol)
PERMCO	double	PERMCO (PERMCO)
SICCD	integer	Sic Code (SICCD)
NAICS	string	NAICS Code (NAICS)
ICBIndustry	string	ICB Industry Code (ICBIndustry)
IssuerNm	string	Issuer Name (IssuerNm)
YYYYMM	double	YYYYMM - Monthly Calendar Period Key (YYYYMM)
MthCalDt	date	Monthly Calendar Date (MthCalDt)
MthCompFlg	string	Monthly Completeness Flag (MthCompFlg)
MthCompSubFlg	string	Monthly Completeness Sub-Flag (MthCompSubFlg)
MthPrc	double	Monthly Price (MthPrc)
MthPrcFlg	string	Monthly Price Flag (MthPrcFlg)
MthPrcDt	date	Monthly Price Date (MthPrcDt)
MthDelFlg	string	Monthly Delisting Flag (MthDelFlg)
MthCap	double	Monthly Market Capitalization (MthCap)
MthDtFlg	string	Monthly Price Date Flag (MthDtFlg)
MthPrevPrc	double	Monthly Previous Price (MthPrevPrc)
MthPrevPrcFlg	string	Monthly Previous Price Flag (MthPrevPrcFlg)
MthPrevDt	date	Monthly Previous Price Date (MthPrevDt)

Variable Name	Type	Description
MthPrevDtFlg	string	Monthly Previous Date Flag (MthPrevDtFlg)
MthPrevCap	double	Monthly Previous Total Capitalization (MthPrevCap)
MthRet	double	Monthly Total Return (MthRet)
MthRetx	double	Monthly Return Without Dividends (MthRetx)
MthRetFlg	string	Monthly Return Flag (MthRetFlg)
MthDisCnt	integer	Monthly Distribution Count (MthDisCnt)
MthVol	double	Monthly Volume (MthVol)
MthVolFlg	string	Monthly Volume Flag (MthVolFlg)
MthPrcVol	double	Monthly Price Volume (MthPrcVol)
MthFacShrFlg	string	Monthly Factor to Adjust Shares Flag (MthFacShrFlg)
MthPrcVolMissCnt	integer	Monthly Count Of Missing Prices Or Volumes (MthPrcVolMissCnt)
ShrStartDt	date	Share Information Start Date (ShrStartDt)
ShrEndDt	date	Share Information End Date (ShrEndDt)
ShrOut	double	Shares Outstanding (ShrOut)
ShrSource	string	Share Change Source Type (ShrSource)
ShrFacType	string	Share Factor Type (ShrFacType)
ShrAdrFlg	string	Share Adr Flag (ShrAdrFlg)
DisExDt	date	Ex-Distribution Date (DisExDt)
DisSeqNbr	integer	Distribution Sequence Number (DisSeqNbr)
DisOrdinaryFlg	string	Distribution Ordinary Dividend Flag (DisOrdinaryFlg)
DisType	string	Distribution Type (DisType)
DisFreqType	string	Distribution Frequency Type (DisFreqType)
DisPaymentType	string	Distribution Payment Method Type (DisPaymentType)
DisDetailType	string	Distribution Detail Type (DisDetailType)
DisTaxType	string	Distribution Tax Status Type (DisTaxType)
DisOrigCurType	string	Distribution Original Currency Type (DisOrigCurType)
DisDivAmt	double	Dividend Amount (DisDivAmt)
DisFacPr	double	Factor To Adjust Price (DisFacPr)
DisFacShr	double	Factor To Adjust Shares (DisFacShr)

Variable Name	Type	Description
DisDeclareDt	date	Declaration Date (DisDeclareDt)
DisRecordDt	date	Record Date (DisRecordDt)
DisPayDt	date	Payment Date (DisPayDt)
DisPERMNO	double	PERMNO of the Security Received (DisPERMNO)
DisPERMCO	double	PERMCO of the Issuer Providing Payment (DisPERMCO)
NASDCompno	double	Nasdaq Company Number (NASDCompno)
NASDIssuno	double	Nasdaq Issue Number (NASDIssuno)
vwretd	double	Value-weighted return including dividends (vwretd)
vwretx	double	Value-weighted return excluding dividends (vwretx)
ewretd	double	Equal-weighted return including dividends (ewretd)
ewretx	double	Equal-weighted return excluding dividends (ewretx)
sprtrn	double	Return on the S&P 500 Index (sprtrn)

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